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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/11/2018 Foreign Exchange Future			13.92950		14.11890			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			13.92950		14.11890			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			13.93600		14.12380			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			13.93820		14.12550			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			13.93960		14.12720			0.0000	2,787,920.00	200	1,917
\$ / R On 05/12/2018 Foreign Exchange Future			13.94680		14.13570			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			13.94830		14.13740			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			13.94970		14.13910			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			13.95540		14.14590			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.95690		14.14750			0.0000	1,632,957.30	117	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.95970		14.15090			0.0000	829,052,623.30	59,389	790,134
\$ / R On 20/12/2018 Foreign Exchange Future			13.96830		14.16110			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.96980		14.16280			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			13.98470		14.17970			0.0000	0.00	0	3,405
\$ / R On 02/01/2019 Foreign Exchange Future			13.98790		14.18310			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			13.99590		14.19160			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.00860		14.20510			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.01010		14.20680			0.0000	0.00	0	8
\$ / R On 18/01/2019 Foreign Exchange Future			14.01330		14.21020			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			14.02440		14.02600			0.0000	715,244.40	51	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.03310		14.23070			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Future			14.03500		14.23250			0.0000	0.00	0	1,838
\$ / R	On	13/02/2019	Foreign Exchange Future			14.06030		14.25480			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			14.06410		14.25830			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future			14.08360		14.07550			0.0000	211,254.00	15	15
\$ / R	On	28/02/2019	Foreign Exchange Future			14.08880		14.28070			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			14.09700		14.28940			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.11820		14.31190			0.0000	24,918,623.00	1,765	59,194
\$ / R	On	27/03/2019	Foreign Exchange Future			14.13300		14.32750			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.13620		14.33100			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.14280		14.33790			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.18210		14.37950			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.18860		14.38650			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.23980		14.44030			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.24500		14.44560			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.26440		14.46490			0.0000	1,711,728.00	120	18,716
\$ / R	On	20/06/2019	Foreign Exchange Future			14.27500		14.47540			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.28910		14.48940			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.29440		14.49470			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.29790		14.49820			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.34720		14.54730			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.34900		14.54900			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.37020		14.57010			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.40020		14.60020			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.40560		14.60560			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.41100		14.61100			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.43070		14.63070			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.45570		14.65590			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.45930		14.65950			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.51120		14.71160			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.56350		14.76440			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.56920		14.77040			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.59020		14.79200			0.0000	7,295,100.00	500	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.62450		14.82750			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.62830		14.83140			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.68350		14.88850			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.74260		14.94960			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.76930		14.97720			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.80160		15.01060			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.85310		15.06380			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.91790		15.13080			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.93690		15.15050			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.02460		15.24110			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.11600		15.33560			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>868,325,450.00</b>	<b>62,157</b>	<b>1,008,914</b>
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			136.98020	285.359	24.72	0.9375	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			45.88020	4.859	24.72	0.0625	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			456.78790	272.165	21.44	0.8836	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			7.88790	12.665	21.44	0.1164	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			509.22670	692.332	30.46	0.9836	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			8.12670	1.832	30.46	0.0164	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,191.43450	1,380.530	37.16	0.9997	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			0.33450	0.030	37.16	0.0003	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			169.30210	50.744	19.68	0.3672	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			50.40210	121.244	19.68	0.6328	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			50.49190	11.929	24.03	0.1020	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			181.59190	332.429	24.03	0.8980	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			647.23010	828.894	21.91	0.9698	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			11.03010	4.894	21.91	0.0302	0.00	0	4,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			268.26550	413.580	19.11	0.8447	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			72.06550	29.580	19.11	0.1553	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			7.97120	19.042	18.78	0.1021	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			673.47120	497.242	18.78	0.8979	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			49.87750	94.342	17.75	0.3538	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			377.07750	233.942	17.75	0.6462	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,128.92820	941.774	20.32	0.9862	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			1.72820	2.174	20.32	0.0138	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			142.64550	237.415	17.93	0.6338	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.12720	0.044	32.79	0.0002	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			689.88470	867.068	21.10	0.9633	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			17.08470	6.668	21.10	0.0367	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			61.59880	113.050	17.66	0.4027	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			271.18790	404.314	18.68	0.8039	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			98.38790	43.914	18.68	0.1961	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,182.80850	3,370.511	41.31	0.9995	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.00850	0.111	41.31	0.0005	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,572.92720	2,760.444	32.79	0.9998	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			189.84550	97.015	17.93	0.3662	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			114.83650	53.018	18.51	0.2287	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			237.63650	363.418	18.51	0.7713	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			708.63430	886.687	21.27	0.9654	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			15.83430	6.287	21.27	0.0346	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			338.79880	202.650	17.66	0.5973	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,320.43530	1,506.130	23.34	0.9867	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			6.13530	2.930	23.34	0.0133	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			340.63700	219.774	17.29	0.5464	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			103.23700	171.474	17.29	0.4536	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			32.67730	15.847	20.95	0.0627	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			795.27730	967.547	20.95	0.9373	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			144.88790	82.476	18.73	0.2621	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			307.48790	434.176	18.73	0.7379	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			446.60270	304.629	16.89	0.6683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			59.20270	106.329	16.89	0.3317	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,173.60790	1,356.832	22.42	0.9779	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			11.00790	5.132	22.42	0.0221	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			181.51940	276.576	18.03	0.5826	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			250.61940	156.276	18.03	0.4174	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			579.35620	737.158	20.19	0.8724	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			68.45620	36.858	20.19	0.1276	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			454.58720	313.102	17.06	0.6633	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			65.48720	113.401	17.06	0.3367	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			458.42100	604.680	19.63	0.8214	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			97.52100	54.380	19.63	0.1786	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			401.06520	275.956	17.33	0.5751	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			115.16520	180.556	17.33	0.4249	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			967.33450	1,141.227	20.77	0.9417	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			33.23450	16.627	20.77	0.0583	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			58.16900	98.625	16.93	0.2815	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			554.06900	404.025	16.93	0.7185	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,551.85180	1,738.465	22.76	0.9851	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			7.75180	3.866	22.76	0.0149	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			799.37950	965.033	20.63	0.9003	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			56.87950	31.933	20.63	0.0997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			44.89210	26.158	21.37	0.0789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			973.99210	1,146.458	21.37	0.9211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			43.97730	25.588	21.39	0.0774	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			983.07730	1,155.888	21.39	0.9226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			45.82520	26.740	21.34	0.0805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			964.92520	1,137.040	21.34	0.9195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,200.53000	1,013.237	18.23	0.9501	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			9.63000	13.537	18.23	0.0499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,806.56910	1,994.453	23.93	0.9857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			7.46910	4.153	23.93	0.0143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			2.56740	4.127	20.69	0.0157	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,653.46740	1,463.827	20.69	0.9843	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,511.06590	2,319.947	23.77	0.9989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.16590	0.247	23.77	0.0011	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,090.14800	3,281.320	30.43	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.04800	1.020	30.43	0.0032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			10.71690	15.001	18.01	0.0550	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,161.61690	974.701	18.01	0.9450	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			18.26330	25.173	16.90	0.0901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			969.16330	784.873	16.90	0.9099	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			805.24460	969.950	20.86	0.8860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			66.14460	39.650	20.86	0.1140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,772.67120	1,582.526	21.12	0.9890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			1.77120	2.826	21.12	0.0110	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			165.68030	244.063	17.81	0.4849	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			366.58030	253.763	17.81	0.5151	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			111.82240	172.430	17.56	0.3885	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			462.72240	332.131	17.56	0.6115	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			186.74630	272.402	17.98	0.5165	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			337.64630	232.102	17.98	0.4835	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			20.85350	28.689	16.62	0.1018	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			921.75350	738.389	16.62	0.8982	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			901.99660	1,071.484	21.16	0.9077	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			52.89660	31.184	21.16	0.0923	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			42.60390	72.821	17.05	0.2107	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			693.50390	532.521	17.05	0.7893	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			762.18870	924.491	20.73	0.8748	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			73.08870	44.191	20.73	0.1252	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,524.72040	1,335.580	20.07	0.9779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			3.82040	5.880	20.07	0.0221	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,251.28670	2,060.292	22.84	0.9975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.38670	0.592	22.84	0.0025	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,064.89630	879.117	17.46	0.9296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			13.99630	19.417	17.46	0.0704	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,401.13780	2,210.058	23.38	0.9985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.23780	0.358	23.38	0.0015	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			248.88020	353.210	18.43	0.5944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			269.78020	182.910	18.43	0.4056	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,151.43330	1,960.525	22.48	0.9966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.53330	0.825	22.48	0.0034	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,406.38720	1,217.639	19.40	0.9703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			5.48720	7.939	19.40	0.0297	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			564.62800	713.649	20.05	0.8067	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			115.52800	73.349	20.05	0.1933	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			572.47110	722.196	20.09	0.8100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			113.37110	71.896	20.09	0.1900	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			444.67420	581.086	19.50	0.7475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			155.57420	100.786	19.50	0.2525	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			950.15920	766.219	16.79	0.9054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			19.25920	26.519	16.79	0.0946	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			580.35280	730.771	20.12	0.8132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			111.25280	70.471	20.12	0.1868	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			685.98290	843.940	20.49	0.8520	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			86.88290	53.640	20.49	0.1480	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,037.95570	1,212.715	21.55	0.9313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			38.85570	22.415	21.55	0.0687	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,532.29890	1,717.656	23.07	0.9754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			13.19890	7.356	23.07	0.0246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,131.46860	1,940.581	22.41	0.9964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.56860	0.881	22.41	0.0036	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,561.51260	1,747.213	23.16	0.9768	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			12.41260	6.913	23.16	0.0232	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			105.67460	163.996	17.52	0.3758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			476.57460	343.696	17.52	0.6242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,051.63390	1,860.846	22.12	0.9954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.73390	1.146	22.12	0.0046	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,475.34510	1,286.361	19.79	0.9750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			4.44510	6.661	19.79	0.0250	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			469.61950	337.880	17.54	0.6178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			108.71950	168.180	17.54	0.3822	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			736.21740	571.193	16.96	0.8145	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			35.31740	61.493	16.96	0.1855	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,348.64630	1,531.239	22.49	0.9643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			19.54630	10.939	22.49	0.0357	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,367.84600	1,550.788	22.55	0.9657	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			18.74600	10.488	22.55	0.0343	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			369.02980	495.278	19.12	0.6990	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			189.92980	124.978	19.12	0.3010	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,951.90760	1,761.286	21.77	0.9937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.00760	1.586	21.77	0.0063	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			534.30420	392.583	17.39	0.6744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			83.40420	132.883	17.39	0.3256	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			910.92590	1,080.808	21.18	0.9095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			51.82590	30.508	21.18	0.0905	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,902.07950	1,711.564	21.59	0.9926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.17950	1.864	21.59	0.0074	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			526.88970	386.244	17.40	0.6682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			85.98970	136.544	17.40	0.3318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,855.85450	2,044.057	24.09	0.9870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			6.75450	3.757	24.09	0.0130	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,210.27560	1,022.894	18.29	0.9514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			9.37560	13.194	18.29	0.0486	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			382.32780	510.514	19.19	0.7083	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			183.22780	120.214	19.19	0.2917	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			644.68920	799.984	20.36	0.8379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			95.58920	59.684	20.36	0.1621	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			728.03760	888.477	20.62	0.8650	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			78.93760	48.177	20.62	0.1350	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			284.50200	193.388	18.33	0.4229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			233.60200	333.688	18.33	0.5771	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			402.66330	533.681	19.29	0.7218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			173.56330	113.381	19.29	0.2782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			218.89830	145.807	18.84	0.3404	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			317.99830	436.107	18.84	0.6596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			497.79280	361.538	17.47	0.6432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			96.89280	151.838	17.47	0.3568	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			611.41430	459.484	17.22	0.7342	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		60.51430	99.785	17.22	0.2658	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,767.19690	1,954.801	23.81	0.9845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		8.09690	4.501	23.81	0.0155	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		255.86760	172.929	18.53	0.3886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		264.96760	373.229	18.53	0.6114	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,329.48020	1,511.709	22.42	0.9629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		20.38020	11.409	22.42	0.0371	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,454.65330	1,638.987	22.82	0.9712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		15.55330	8.687	22.82	0.0288	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		855.99320	677.788	16.74	0.8722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		25.09320	38.088	16.74	0.1278	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		260.27460	176.201	18.50	0.3942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		259.37460	366.501	18.50	0.6058	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,411.36240	2,601.582	25.81	0.9954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		2.26240	1.282	25.81	0.0046	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,994.20830	2,183.148	24.52	0.9900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		5.10830	2.848	24.52	0.0100	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,708.24330	1,895.383	23.62	0.9826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		9.14330	5.083	23.62	0.0174	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		992.18050	1,165.330	21.42	0.9241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		43.08050	25.030	21.42	0.0759	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,474.02760	1,658.633	22.89	0.9723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		14.92760	8.333	22.89	0.0277	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		238.84370	160.366	18.67	0.3667	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		287.94370	400.667	18.67	0.6333	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,377.45820	1,560.570	22.58	0.9664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		18.35820	10.270	22.58	0.0336	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		35.03380	20.070	21.69	0.0622	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,084.13380	1,260.370	21.69	0.9378	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		101.20220	63.611	20.28	0.1712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		620.30220	773.911	20.28	0.8288	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		846.66350	669.301	16.76	0.8682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		25.76350	39.601	16.76	0.1318	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,590.77420	1,776.799	23.26	0.9781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		11.67420	6.499	23.26	0.0219	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		222.77180	148.620	18.81	0.3455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		311.87180	428.920	18.81	0.6545	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		1,243.69470	1,424.098	22.15	0.9557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		24.59470	13.798	22.15	0.0443	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		1,113.14840	926.763	17.73	0.9377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		12.24840	17.063	17.73	0.0623	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		139.27300	89.515	19.71	0.2288	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		488.37300	629.815	19.71	0.7712	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,850.10930	3,041.261	28.45	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		1.00930	0.961	28.45	0.0032	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		549.30000	405.454	17.35	0.6867	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			78.40000	125.754	17.35	0.3133	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			274.62490	186.346	18.40	0.4113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			243.72490	346.646	18.40	0.5887	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,650.54720	2,841.219	26.81	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			1.44720	0.919	26.81	0.0033	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,093.29350	2,282.644	24.82	0.9917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			4.19350	2.344	24.82	0.0083	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,964.52180	2,153.320	24.42	0.9894	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			5.42180	3.020	24.42	0.0106	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,053.63680	2,242.833	24.70	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			4.53680	2.533	24.70	0.0089	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			31.57920	17.967	21.82	0.0563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,130.67920	1,308.267	21.82	0.9437	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			88.56190	54.801	20.46	0.1508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			677.66190	835.101	20.46	0.8492	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			28.45890	16.083	21.95	0.0509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,177.55890	1,356.383	21.95	0.9491	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			64.82220	38.797	20.89	0.1118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			813.92220	979.097	20.89	0.8882	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			9.33070	5.188	23.59	0.0177	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,698.43070	1,885.488	23.59	0.9823	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			397.08380	278.250	17.73	0.5472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			146.18380	218.550	17.73	0.4528	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			136.71110	87.757	19.74	0.2250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			495.81110	638.057	19.74	0.7750	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			170.44210	111.185	19.33	0.2738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			409.54210	541.485	19.33	0.7262	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			770.79280	933.545	20.76	0.8771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			71.69280	43.245	20.76	0.1229	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			416.47190	549.328	19.36	0.7306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			167.37190	109.028	19.36	0.2694	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			200.38190	132.449	19.02	0.3154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			349.48190	472.749	19.02	0.6846	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,351.63530	2,541.732	25.62	0.9949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			2.53530	1.432	25.62	0.0051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			745.05880	906.443	20.68	0.8700	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			75.95880	46.143	20.68	0.1300	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,464.33720	1,648.808	22.86	0.9718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			15.23720	8.508	22.86	0.0282	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			234.19540	163.350	18.91	0.3396	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			373.09540	495.050	18.91	0.6604	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			431.15960	312.978	17.71	0.5490	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			170.05960	244.678	17.71	0.4510	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			0.00000	275.123	17.88	0.5034	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			0.00000	286.823	17.88	0.4966	10,325,613.60	36,000	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,182.51440	1,359.785	21.92	0.9255	0.00	0	35,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			43.61440	28.086	21.92	0.0745	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			87.40760	57.545	20.76	0.1414	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			826.30760	989.245	20.76	0.8586	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			25.65150	39.196	16.89	0.1161	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			988.45150	808.996	16.89	0.8839	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			704.26430	859.103	20.31	0.8171	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			117.06430	78.903	20.31	0.1829	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			897.09510	722.894	16.85	0.8511	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			34.29510	53.094	16.85	0.1489	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			632.73290	782.456	20.05	0.7911	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			135.53290	92.256	20.05	0.2089	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			300.88630	221.090	18.09	0.3883	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			371.18630	486.390	18.09	0.6117	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			112.08360	78.402	20.12	0.1638	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			892.38360	1,053.702	20.12	0.8362	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,196.68780	1,014.195	16.29	0.9163	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			16.98780	29.495	16.29	0.0837	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			353.43530	465.959	18.00	0.5988	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			313.13530	230.660	18.00	0.4012	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			161.47320	228.898	17.04	0.3959	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			541.17320	413.598	17.04	0.6041	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,402.96800	3,597.657	27.04	0.9940	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			2.66800	2.357	27.04	0.0060	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,754.24640	2,948.064	23.53	0.9921	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			3.94640	2.764	23.53	0.0079	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			12.32780	22.624	16.14	0.0660	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,295.42780	1,110.524	16.14	0.9340	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			658.32450	801.086	19.02	0.7373	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			199.92450	146.986	19.02	0.2627	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			317.62810	418.092	17.52	0.5434	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			389.22810	293.992	17.52	0.4566	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			126.48210	181.232	16.64	0.3223	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			678.08210	537.132	16.64	0.6777	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			375.35590	482.394	17.63	0.5611	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			390.45590	300.994	17.63	0.4389	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			558.00530	686.731	18.41	0.6633	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			284.80530	216.831	18.41	0.3367	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			13.99810	17.330	15.52	0.0472	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,564.19810	1,370.630	15.52	0.9528	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			0.00000	403.720	17.20	0.4838	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			0.00000	408.120	17.20	0.5162	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			39.62390	57.430	15.86	0.1169	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,320.32390	1,140.530	15.86	0.8831	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			876.00790	1,022.756	19.27	0.7428	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			226.70790	175.857	19.27	0.2572	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,364.79860	1,532.851	20.65	0.8469	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			127.29860	97.851	20.65	0.1531	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			526.95440	644.994	18.07	0.6044	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			379.45440	299.994	18.07	0.3956	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			453.32830	360.349	17.63	0.4557	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			420.82830	525.349	17.63	0.5443	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			28.67730	39.409	15.78	0.0854	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,471.17730	1,284.409	15.78	0.9146	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			430.91680	342.526	17.76	0.4384	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			448.41680	557.526	17.76	0.5616	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,076.66830	1,233.478	19.87	0.7921	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			179.16830	138.478	19.87	0.2079	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,278.75450	1,101.280	15.92	0.8699	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			46.25450	66.280	15.92	0.1301	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,069.93820	1,218.943	19.71	0.7603	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			224.73820	179.243	19.71	0.2397	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			541.12490	651.816	18.03	0.5739	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			449.42490	365.916	18.03	0.4261	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			0.00000	492.796	17.35	0.4779	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			0.00000	506.396	17.35	0.5221	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,357.23500	1,189.995	16.05	0.8423	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			76.53500	101.195	16.05	0.1577	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,225.05940	1,373.964	20.02	0.7643	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			235.75940	192.764	20.02	0.2357	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			671.63850	788.500	18.38	0.6053	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			432.33850	357.300	18.38	0.3947	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			54.61040	72.427	15.94	0.1212	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,505.31040	1,331.227	15.94	0.8788	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			560.45700	465.726	17.68	0.4843	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			479.75700	576.926	17.68	0.5157	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,526.64300	1,685.048	20.75	0.8177	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			177.34300	143.848	20.75	0.1823	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			537.89400	446.903	17.79	0.4695	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			507.19400	608.103	17.79	0.5305	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			597.91240	707.279	18.09	0.5655	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			497.31240	414.279	18.09	0.4345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			786.41110	907.789	18.63	0.6170	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,125.35650	2,294.453	21.79	0.8650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			137.25650	112.653	21.79	0.1350	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,431.04940	1,584.265	20.41	0.7734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			242.94940	202.465	20.41	0.2266	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,447.66300	1,601.253	20.45	0.7763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			239.56300	199.453	20.45	0.2237	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,022.50880	882.161	16.52	0.7003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			210.60880	263.961	16.52	0.2997	0.00	0	550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			954.11340	821.634	16.69	0.6711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			242.21340	303.433	16.69	0.3289	0.00	0	9,570

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		623.07680	526.237	17.71	0.4970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		511.17680	608.037	17.71	0.5030	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		323.00160	269.731	19.57	0.2907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,111.10160	1,251.531	19.57	0.7093	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,145.38230	994.109	16.31	0.7481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		163.48230	205.909	16.31	0.2519	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		398.81080	333.728	18.96	0.3476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		896.91080	1,025.528	18.96	0.6524	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,710.67040	1,870.182	20.98	0.8170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		192.57040	158.382	20.98	0.1830	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,027.80850	1,164.102	19.34	0.6888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		349.70850	292.302	19.34	0.3112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		530.25550	446.541	18.16	0.4387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		638.35550	748.341	18.16	0.5613	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,840.76940	2,003.680	21.24	0.8340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		172.66940	141.880	21.24	0.1660	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		518.79620	436.633	18.22	0.4311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		656.89620	768.433	18.22	0.5689	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		802.50260	684.469	17.10	0.5974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		340.60260	416.269	17.10	0.4026	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,035.26880	1,171.968	19.36	0.6907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		347.16880	290.168	19.36	0.3093	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,093.80690	945.964	16.36	0.7291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		181.90690	227.765	16.36	0.2709	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		273.97500	228.457	20.06	0.2519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,292.07500	1,440.257	20.06	0.7481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		277.90300	231.754	20.01	0.2551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,276.00300	1,423.554	20.01	0.7449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,204.44280	1,349.056	19.83	0.7302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		296.34280	247.256	19.83	0.2698	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		275.93000	230.099	20.04	0.2535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,284.03000	1,431.899	20.04	0.7465	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,273.94920	2,085.213	17.04	0.9537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		22.04920	27.013	17.04	0.0463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,984.03800	3,790.489	21.40	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.13800	2.289	21.40	0.0042	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		695.39670	588.848	17.42	0.5392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		433.49670	520.648	17.42	0.4608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,526.52890	2,336.158	17.53	0.9683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		14.62890	17.958	17.53	0.0317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,614.27560	1,436.800	15.87	0.8791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		62.37560	78.601	15.87	0.1209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		195.90240	245.447	16.44	0.2852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,057.80240	913.647	16.44	0.7148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,820.86670	2,629.236	18.10	0.9799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		8.96670	11.036	18.10	0.0201	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,188.71600	1,332.654	19.78	0.7268	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			300.61600	250.853	19.78	0.2732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,585.18330	2,394.514	17.65	0.9710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.28330	16.314	17.65	0.0290	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			675.67470	788.744	18.29	0.5764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			507.57470	426.944	18.29	0.4236	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			566.63120	670.232	17.92	0.5301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			578.53120	488.432	17.92	0.4699	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			860.76150	736.934	16.93	0.6269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			298.86150	368.734	16.93	0.3731	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,005.53730	1,140.608	19.28	0.6830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			357.43730	298.808	19.28	0.3170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			796.85160	679.397	17.11	0.5944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			344.95160	421.197	17.11	0.4056	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,050.68800	907.285	16.46	0.7119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			198.78800	249.085	16.46	0.2881	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,389.75260	1,541.546	20.31	0.7662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			251.65260	209.746	20.31	0.2338	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,165.25340	1,308.162	19.72	0.7217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			307.15340	256.362	19.72	0.2783	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,464.32620	1,618.285	20.48	0.7792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			236.22620	196.485	20.48	0.2208	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,882.91490	1,698.305	16.26	0.9184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			41.01490	50.105	16.26	0.0816	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,405.81120	1,240.048	16.06	0.8298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			93.91120	121.848	16.06	0.1702	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,845.39900	1,661.325	16.19	0.9140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			43.49900	53.125	16.19	0.0860	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			774.55940	659.416	17.18	0.5827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			362.65940	441.216	17.18	0.4173	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			587.21310	495.778	17.88	0.4753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			555.31310	657.578	17.88	0.5247	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,848.41310	3,029.234	23.25	0.9164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			80.31310	67.434	23.25	0.0836	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			522.58720	439.912	18.20	0.4336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			650.68720	761.711	18.20	0.5664	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,857.88290	3,038.875	23.27	0.9168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			79.78290	67.075	23.27	0.0832	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,489.87040	1,320.341	15.98	0.8515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			77.97040	102.141	15.98	0.1485	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			721.01340	611.617	17.34	0.5536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			409.11340	493.417	17.34	0.4464	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,252.06670	3,436.205	24.24	0.9327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			63.96670	54.406	24.24	0.0673	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			489.39510	411.274	18.39	0.4113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			707.49510	823.074	18.39	0.5887	0.00	0	108

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,397.98530	1,550.066	20.33	0.7677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		249.88530	208.266	20.33	0.2323	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,399.30630	2,573.062	22.31	0.8886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		111.20630	91.262	22.31	0.1114	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		395.90800	331.270	18.98	0.3455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		904.00800	1,033.070	18.98	0.6545	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,762.43080	1,923.342	21.08	0.8240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		184.33080	151.542	21.08	0.1760	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,472.88430	1,304.083	15.99	0.8472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		80.98430	105.883	15.99	0.1528	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		557.93240	470.528	18.02	0.4568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		596.03240	702.328	18.02	0.5432	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,565.37240	1,721.442	20.69	0.7957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		217.27240	179.642	20.69	0.2043	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,307.96250	1,147.118	16.15	0.8017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		116.06250	148.918	16.15	0.1983	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		478.79010	402.149	18.45	0.4041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		726.89010	843.949	18.45	0.5959	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,973.06460	2,139.048	21.50	0.8494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		154.96460	127.248	21.50	0.1506	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,205.95990	1,050.905	16.25	0.7691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		144.05990	182.705	16.25	0.2309	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		500.22510	420.607	18.33	0.4187	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		688.32510	802.407	18.33	0.5813	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,858.28630	2,021.626	21.27	0.8361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		170.18630	139.826	21.27	0.1639	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		393.02360	328.830	19.01	0.3434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		911.12360	1,040.630	19.01	0.6566	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,693.50510	1,852.536	20.95	0.8146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		195.40510	160.736	20.95	0.1854	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,123.11360	973.296	16.33	0.7400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		171.21360	215.096	16.33	0.2600	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		390.16360	326.410	19.03	0.3413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		918.26360	1,048.210	19.03	0.6587	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,197.80180	2,368.241	21.93	0.8718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		129.70180	106.441	21.93	0.1282	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		891.08360	764.359	16.85	0.6416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		279.18360	346.159	16.85	0.3584	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,867.35670	3,048.519	23.30	0.9173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		79.25670	66.719	23.30	0.0827	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		903.43590	775.556	16.82	0.6476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		271.53590	337.357	16.82	0.3524	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		419.75490	351.568	18.82	0.3627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		847.85490	973.368	18.82	0.6373	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,738.61080	3,925.009	25.43	0.9469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		50.51080	43.209	25.43	0.0531	0.00	0	14,200

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		837.07810	715.569	17.00	0.6151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		315.17810	387.368	17.00	0.3849	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,791.67820	2,971.447	23.11	0.9136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		83.57820	69.647	23.11	0.0864	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		302.77750	252.675	19.76	0.2749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,180.87750	1,324.475	19.76	0.7251	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,991.58510	3,174.115	23.60	0.9227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		73.48510	62.315	23.60	0.0773	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		700.45760	593.344	17.41	0.5421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		428.55760	515.144	17.41	0.4579	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		316.10650	263.911	19.64	0.2854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,134.20650	1,275.711	19.64	0.7146	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,130.70240	4,317.524	26.26	0.9561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		42.60240	35.724	26.26	0.0439	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		318.38730	265.836	19.61	0.2871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,126.48730	1,267.636	19.61	0.7129	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		337.28110	281.799	19.45	0.3017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,065.38110	1,203.599	19.45	0.6983	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,744.51730	2,923.370	22.99	0.9113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		86.41730	71.570	22.99	0.0887	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,735.09870	2,913.763	22.96	0.9108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		86.99870	71.963	22.96	0.0892	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,364.62780	1,200.862	16.09	0.8183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		102.72780	132.662	16.09	0.1817	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		878.85870	753.294	16.88	0.6357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		286.95870	355.094	16.88	0.3643	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,380.86050	2,554.335	22.27	0.8872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		112.76050	92.535	22.27	0.1128	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,284.04480	1,124.493	16.17	0.7944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		122.14480	156.293	16.17	0.2056	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,058.93490	3,241.914	23.77	0.9255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		70.83490	60.114	23.77	0.0745	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		987.93910	851.488	16.61	0.6858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		226.03910	283.288	16.61	0.3142	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		448.31110	375.989	18.63	0.3830	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		751.38520	641.801	17.38	0.5571	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		423.88520	508.801	17.38	0.4429	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		530.17460	448.866	18.34	0.4270	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		702.67460	815.866	18.34	0.5730	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		30.76330	38.695	16.71	0.0620	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,148.26330	1,961.695	16.71	0.9380	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,384.17910	1,533.744	20.25	0.7487	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		285.17910	239.944	20.25	0.2513	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		661.31840	562.836	17.76	0.5039	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		530.31840	626.636	17.76	0.4961	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,684.29230	1,841.056	20.89	0.7975	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		225.29230	187.256	20.89	0.2025	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		105.31590	135.197	16.12	0.1773	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,436.31590	1,271.397	16.12	0.8227	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		817.00390	938.015	18.70	0.6100	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		478.00390	404.215	18.70	0.3900	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		638.74590	543.391	17.86	0.4909	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		557.74590	657.191	17.86	0.5091	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		118.15730	150.544	16.14	0.1902	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,406.05730	1,243.344	16.14	0.8098	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,109.16620	1,242.656	19.32	0.6561	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		448.66620	384.756	19.32	0.3439	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		970.60480	1,095.785	18.90	0.6165	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		517.10480	444.385	18.90	0.3835	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		738.24640	638.778	17.82	0.5089	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		134.83840	168.840	16.15	0.1917	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		574.41950	670.161	17.73	0.4793	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,843.23070	1,999.937	20.90	0.7826	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		269.73070	228.537	20.90	0.2174	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		119.93060	150.100	16.08	0.1754	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,586.43060	1,418.700	16.08	0.8246	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,521.33840	1,357.440	16.15	0.8083	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		601.74640	700.178	17.82	0.4911	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,553.06130	1,704.073	20.37	0.7390	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		329.56130	282.673	20.37	0.2610	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		263.75050	318.771	16.56	0.3032	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,160.25050	1,017.371	16.56	0.6968	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		760.91950	658.761	17.73	0.5207	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,718.21250	1,869.514	20.51	0.7331	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		368.51250	319.314	20.51	0.2669	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		853.08130	748.434	17.76	0.5343	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		612.78130	708.634	17.76	0.4657	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,120.73850	1,249.921	19.14	0.6222	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		551.03850	479.721	19.14	0.3778	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,015.44420	2,173.528	21.02	0.7739	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		305.74420	263.328	21.02	0.2261	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		830.33850	727.917	17.84	0.5235	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		640.03850	738.117	17.84	0.4765	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		196.02330	238.726	16.34	0.2299	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,496.32330	1,338.526	16.34	0.7701	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,602.83170	1,439.628	16.22	0.7981	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		162.53170	199.828	16.22	0.2019	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		43.74230	56.701	15.78	0.0739	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,349.34230	2,161.701	15.78	0.9261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		849.81550	961.353	18.42	0.5357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		734.71550	645.753	18.42	0.4643	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,734.01070	1,883.723	20.49	0.7221	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			398.91070	348.123	20.49	0.2779	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,782.03190	3,582.218	17.47	0.9884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			729.84400	833.168	18.09	0.4967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			881.07780	994.594	18.50	0.5451	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,650.49700	3,835.305	24.17	0.8813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			155.39700	139.705	24.17	0.1187	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			818.96820	721.368	18.07	0.5053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			724.06820	826.968	18.07	0.4947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			814.74400	717.568	18.09	0.5033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			798.06940	702.574	18.16	0.4953	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,896.82920	2,049.965	20.77	0.7454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			361.72920	314.365	20.77	0.2546	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			823.20960	725.189	18.06	0.5073	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			718.30960	820.789	18.06	0.4927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			715.97780	628.994	18.50	0.4549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			468.70300	550.006	17.27	0.3914	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,590.02260	1,736.527	20.20	0.6998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			434.92260	380.927	20.20	0.3002	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,197.49840	1,328.616	19.29	0.6261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			562.39840	493.016	19.29	0.3739	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			753.16940	858.174	18.16	0.5047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			376.60920	327.405	20.65	0.2637	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,080.75150	959.267	17.19	0.6196	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			445.85150	524.867	17.19	0.3804	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,639.21960	1,477.204	16.25	0.7947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			174.31960	212.803	16.25	0.2053	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,053.60300	934.406	17.27	0.6086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			236.03730	283.771	16.46	0.2528	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,004.25260	1,124.992	18.82	0.5794	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			649.15260	569.392	18.82	0.4206	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			516.23520	602.081	17.43	0.4131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,001.13520	886.481	17.43	0.5869	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,831.70920	1,983.005	20.65	0.7363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,541.08490	1,383.991	16.37	0.7694	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,839.10380	1,667.770	16.06	0.8396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			124.20380	153.370	16.06	0.1604	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,535.05050	1,679.718	20.08	0.6908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			449.95050	394.118	20.08	0.3092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,460.93730	1,308.171	16.46	0.7472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.13190	7.818	17.47	0.0116	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,244.43160	2,060.751	15.78	0.9076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			59.53160	76.351	15.78	0.0924	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,654.75970	1,491.888	16.23	0.7985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			169.85970	207.488	16.23	0.2015	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			206.18490	249.591	16.37	0.2306	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			944.11580	1,060.446	18.64	0.5580	0.00	0	20,000



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		699.51580	615.446	18.64	0.4420	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,954.87880	3,129.306	22.48	0.8443	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		210.27880	184.306	22.48	0.1557	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,871.05600	2,021.404	20.68	0.7292	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		400.45600	350.504	20.68	0.2708	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		933.55150	828.531	17.81	0.5455	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		644.15150	739.431	17.81	0.4545	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,167.88680	2,325.788	21.17	0.7668	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		337.28680	294.888	21.17	0.2332	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		185.71800	225.341	16.28	0.2082	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,675.11800	1,514.441	16.28	0.7918	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,259.63740	1,391.194	19.39	0.6267	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		579.03740	510.294	19.39	0.3733	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		910.78730	807.863	17.89	0.5355	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		671.38730	768.763	17.89	0.4645	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		236.95260	283.594	16.44	0.2447	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,541.65260	1,387.994	16.44	0.7553	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,270.23980	2,429.816	21.30	0.7743	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		328.43980	287.716	21.30	0.2257	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,367.75590	1,224.541	16.69	0.7030	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		319.55590	376.641	16.69	0.2970	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,029.42640	2,179.966	20.80	0.7240	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		436.72640	387.166	20.80	0.2760	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,024.11080	918.124	17.82	0.5571	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		676.81080	770.924	17.82	0.4429	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,327.12470	2,484.563	21.28	0.7587	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		703.94310	800.069	17.90	0.4522	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		374.42470	331.763	21.28	0.2413	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		209.29150	253.080	16.34	0.2136	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,756.59150	1,600.280	16.34	0.7864	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,406.62670	1,540.023	19.61	0.6290	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		613.92670	547.223	19.61	0.3710	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,001.24310	897.269	17.90	0.5478	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		278.92960	329.001	16.56	0.2571	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,587.92960	1,438.000	16.56	0.7429	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,204.82030	2,357.307	21.01	0.7361	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		424.92030	377.507	21.01	0.2639	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		846.92410	949.658	18.24	0.4885	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		937.02410	839.858	18.24	0.5115	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,104.24690	996.545	17.82	0.5666	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		704.04690	796.345	17.82	0.4334	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,501.22810	2,657.884	21.42	0.7558	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		401.42810	358.084	21.42	0.2442	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,193.45500	2,343.623	20.94	0.7228	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		463.65500	413.823	20.94	0.2772	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		227.85160	276.784	16.40	0.2172	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,828.05160	1,676.984	16.40	0.7828	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,557.65460	1,692.161	19.81	0.6342	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			637.85460	572.361	19.81	0.3658	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,081.30940	975.533	17.90	0.5578	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			731.10940	825.333	17.90	0.4422	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			320.43940	372.715	16.65	0.2671	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,636.03940	1,488.315	16.65	0.7329	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,604.29610	4,771.540	24.83	0.8735	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			215.29610	182.540	24.83	0.1265	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,893.63440	3,694.135	15.90	0.9829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			12.93440	13.435	15.90	0.0171	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,240.70220	2,073.812	15.27	0.8662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			110.00220	143.112	15.27	0.1338	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,830.83400	1,972.369	20.28	0.6650	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			263.65560	242.551	23.91	0.1618	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,566.33840	1,424.916	16.82	0.7048	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			385.63840	444.217	16.82	0.2952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			569.66880	650.417	17.35	0.3773	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,559.88630	1,418.830	16.83	0.7031	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			389.18630	448.129	16.83	0.2969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,572.81460	1,431.019	16.81	0.7066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			382.11460	440.319	16.81	0.2934	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,922.95560	4,101.851	23.91	0.8382	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			658.86730	746.608	17.63	0.4092	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,175.50600	1,065.149	17.71	0.5820	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			684.80600	774.449	17.71	0.4180	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,281.26490	4,462.639	24.61	0.8519	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			241.96490	223.339	24.61	0.1481	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,290.36880	1,171.117	17.35	0.6227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			787.79580	884.547	18.01	0.4505	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,887.37600	5,060.586	24.85	0.8819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			198.07600	171.286	24.85	0.1181	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,243.38050	4,424.511	24.54	0.8506	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			244.08050	225.211	24.54	0.1494	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,199.56730	1,087.308	17.63	0.5908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			287.90880	264.045	23.24	0.1769	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			713.70050	643.128	19.55	0.3929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,463.00050	1,592.428	19.55	0.6071	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,319.87590	3,493.439	22.70	0.8091	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			310.57590	284.139	22.70	0.1909	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,088.49580	985.247	18.01	0.5495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,019.44060	1,128.343	18.58	0.5135	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,092.22590	4,272.346	24.24	0.8450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			252.92590	233.046	24.24	0.1550	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			665.54510	599.716	19.82	0.3705	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,594.84510	1,729.016	19.82	0.6295	0.00	0	2,571

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,587.20880	3,763.345	23.24	0.8231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			357.01930	320.342	22.01	0.2147	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,142.64190	1,034.932	17.82	0.5699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			721.94190	814.232	17.82	0.4301	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,513.16170	3,688.621	23.09	0.8194	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			293.86170	269.321	23.09	0.1806	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			930.14060	839.043	18.58	0.4865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			591.53400	533.069	20.28	0.3350	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,587.41320	1,721.333	19.80	0.6283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			668.11320	602.033	19.80	0.3717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,259.36380	1,142.466	17.44	0.6120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			598.66380	681.766	17.44	0.3880	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,956.31930	3,119.642	22.01	0.7853	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,183.58520	1,075.019	17.81	0.5756	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			727.68520	819.319	17.81	0.4244	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,663.20350	2,820.610	21.53	0.7520	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			429.10350	386.310	21.53	0.2480	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,160.55370	1,053.825	17.89	0.5672	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			754.65370	848.125	17.89	0.4328	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			244.44770	299.192	16.44	0.2197	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,900.34770	1,754.892	16.44	0.7803	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,690.87020	1,826.806	19.96	0.6359	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			666.77020	602.507	19.96	0.3641	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			493.49080	444.227	21.04	0.2804	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,337.59080	2,488.527	21.04	0.7196	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			357.21080	411.703	16.75	0.2741	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,686.71080	1,541.003	16.75	0.7259	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,262.07120	1,152.713	17.82	0.5839	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			750.47120	841.513	17.82	0.4161	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,833.98520	2,991.916	21.67	0.7493	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			455.58520	413.116	21.67	0.2507	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,238.95090	1,131.340	17.89	0.5759	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			262.04970	317.840	16.42	0.2208	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,846.66760	1,984.301	20.15	0.6405	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			688.26760	625.501	20.15	0.3595	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			777.35090	870.140	17.89	0.4241	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,506.52220	2,658.406	21.19	0.7190	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			518.12220	469.606	21.19	0.2810	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			398.47850	456.060	16.85	0.2832	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,720.07850	1,577.260	16.85	0.7168	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,973.64970	1,829.040	16.42	0.7792	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,650.59350	2,803.155	21.34	0.7169	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			544.99350	496.655	21.34	0.2831	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,335.16470	1,225.091	17.84	0.5911	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			770.76470	861.591	17.84	0.4089	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,979.21100	3,137.570	21.81	0.7454	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		797.57650	890.062	17.91	0.4166	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		483.61100	441.070	21.81	0.2546	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		277.73120	333.474	16.40	0.2212	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,042.13120	1,896.974	16.40	0.7788	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,978.82920	2,117.578	20.31	0.6423	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		713.22920	651.078	20.31	0.3577	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,311.97650	1,203.562	17.91	0.5834	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		437.47200	497.109	16.92	0.2892	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,767.87200	1,626.309	16.92	0.7108	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,953.59750	2,768.068	14.07	0.9313	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		51.59750	67.868	14.07	0.0687	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,662.85410	1,527.907	17.17	0.6776	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		530.85410	597.707	17.17	0.3224	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		801.78100	733.599	20.01	0.3884	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,809.78100	1,943.399	20.01	0.6116	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,081.29140	3,240.847	21.95	0.7457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		493.29140	451.047	21.95	0.2543	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,458.72830	5,631.165	24.64	0.8678	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		250.72830	221.365	24.64	0.1322	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		799.20500	731.248	20.02	0.3873	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,817.20500	1,951.048	20.02	0.6127	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		796.64530	728.906	20.04	0.3863	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,824.64530	1,958.706	20.04	0.6137	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,801.80040	2,956.368	21.54	0.7132	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		579.30040	530.868	21.54	0.2868	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,419.46730	1,307.755	17.90	0.5989	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		791.96730	883.255	17.90	0.4011	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,131.16280	3,291.487	22.01	0.7400	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		818.67560	911.620	17.97	0.4084	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		518.66280	475.987	22.01	0.2600	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		296.75810	350.501	16.40	0.2213	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,124.25810	1,975.001	16.40	0.7787	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,126.66100	2,266.957	20.53	0.6435	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		744.16100	681.457	20.53	0.3565	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,396.17560	1,286.120	17.97	0.5916	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		476.74720	538.986	17.04	0.2946	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,818.14720	1,677.286	17.04	0.7054	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		513.82800	578.629	17.15	0.2993	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,862.32800	1,722.129	17.15	0.7007	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		550.62450	618.039	17.24	0.3033	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,910.22450	1,770.639	17.24	0.6967	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,072.32610	989.943	19.79	0.4471	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,715.12610	1,840.643	19.79	0.5529	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,069.28150	987.152	19.80	0.4461	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,722.08150	1,847.852	19.80	0.5539	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,075.37440	992.744	19.77	0.4481	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,708.17440	1,833.444	19.77	0.5519	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			588.23390	658.736	17.35	0.3069	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,958.83390	1,820.336	17.35	0.6931	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,996.30620	1,858.235	17.43	0.6896	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			622.50620	695.135	17.43	0.3104	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			659.44880	735.223	17.51	0.3128	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,050.24880	1,913.123	17.51	0.6872	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,434.70170	1,332.970	19.28	0.5234	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,444.20170	1,556.070	19.28	0.4766	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,430.97290	1,329.477	19.29	0.5224	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,450.47290	1,562.577	19.29	0.4776	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,427.24800	1,326.002	19.30	0.5213	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,456.74800	1,569.102	19.30	0.4787	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,592.67940	1,708.570	19.49	0.4854	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,463.77940	1,363.170	19.49	0.5146	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,582.81870	1,477.697	19.44	0.5298	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,587.21870	1,701.697	19.44	0.4702	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,579.29430	1,474.222	19.45	0.5289	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,593.69430	1,708.222	19.45	0.4711	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,575.60850	1,470.766	19.46	0.5279	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,600.00850	1,714.766	19.46	0.4721	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,325,613.60</b>	<b>36,000</b>	<b>8,883,613</b>
<b>Total \$ / R</b>												<b>878,651,063.60</b>	<b>98,157</b>	<b>9,892,527</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.95970		14.15090			0.0000	279,194.00	20	439
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.11820		14.31190			0.0000	141,182.00	10	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.26440		14.46490			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.43070		14.63070			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.59020		14.79200			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>420,376.00</b>	<b>30</b>	<b>449</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			153,229.88560	171,765.598	23.07	0.9754	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			1,319.88560	735.598	23.07	0.0246	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			3,503.37930	2,006.990	21.69	0.0622	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			108,413.37930	126,036.990	21.69	0.9378	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			3,431.50840	1,963.066	21.71	0.0610	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			109,341.50840	126,993.067	21.71	0.9390	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			3,576.78110	2,051.884	21.66	0.0635	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			107,486.78110	125,081.884	21.66	0.9365	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			71,067.42370	60,241.896	17.38	0.5478	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			41,877.42370	50,421.896	17.38	0.4522	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			70,555.22260	59,786.649	17.39	0.5449	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			42,365.22260	50,966.649	17.39	0.4551	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			70,045.76490	59,334.378	17.41	0.5421	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			42,855.76490	51,514.378	17.41	0.4579	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			82,320.95930	72,518.849	18.06	0.5073	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			71,830.95930	82,078.849	18.06	0.4927	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			81,896.81700	72,136.791	18.07	0.5053	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			72,406.81700	82,696.791	18.07	0.4947	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			81,474.39580	71,756.775	18.09	0.5033	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			72,984.39580	83,316.775	18.09	0.4967	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			94,155.37110	84,947.189	18.54	0.4911	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			100,085.37110	110,877.189	18.54	0.5089	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			93,773.45710	84,597.814	18.56	0.4896	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			100,703.45710	111,527.814	18.56	0.5104	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			93,392.66820	84,250.532	18.57	0.4880	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			101,322.66820	112,180.532	18.57	0.5120	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			145,519.68190	133,796.944	17.61	0.6204	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			69,319.68190	77,776.944	17.61	0.3796	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			146,581.14030	134,731.428	17.58	0.6235	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			68,381.14030	76,711.428	17.58	0.3765	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			146,049.27080	134,263.018	17.60	0.6219	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			68,849.27080	77,243.018	17.60	0.3781	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>420,376.00</b>	<b>30</b>	<b>449</b>
£ / R	On	30/11/2018	Foreign Exchange Future			17.82720	18.13780			0.0000	0.00	0	13	
£ / R	On	14/12/2018	Foreign Exchange Future			17.86340	18.17920			0.0000	4,840,981.40	271	448,779	
£ / R	On	31/01/2019	Foreign Exchange Future			18.00550	18.33490			0.0000	0.00	0	23	
£ / R	On	18/03/2019	Foreign Exchange Future			18.15490	18.47710			0.0000	2,178,588.00	120	11,340	
£ / R	On	14/06/2019	Foreign Exchange Future			18.42260	18.75680			0.0000	9,579,752.00	520	5,301	
£ / R	On	16/09/2019	Foreign Exchange Future			18.72770	19.06270			0.0000	9,082,934.50	485	9,915	
£ / R	On	13/12/2019	Foreign Exchange Future			19.02360	19.35950			0.0000	0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			19.35220	19.69570			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>25,682,255.90</b>	<b>1,396</b>	<b>475,371</b>
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		1,330.03210	1,635.987	24.93	0.9868	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		7.83210	3.187	24.93	0.0132	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,170.05430	1,459.788	19.70	0.9382	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		49.25430	23.188	19.70	0.0618	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		2,824.96390	3,138.938	25.57	0.9936	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		4.16390	2.338	25.57	0.0064	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		366.00390	213.490	18.09	0.3854	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		306.80390	470.090	18.09	0.6146	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		360.70620	210.001	18.10	0.3808	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		311.50620	476.601	18.10	0.6192	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		371.34890	217.025	18.08	0.3899	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		302.14890	463.625	18.08	0.6101	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		833.77910	1,050.469	17.77	0.6932	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		378.67910	265.970	17.77	0.3068	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			450.07690	345.210	17.85	0.3092	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,162.97690	1,380.310	17.85	0.6908	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			808.34200	637.945	17.21	0.4868	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			631.24200	783.045	17.21	0.5132	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,054.63250	3,351.960	19.78	0.9236	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			91.73250	66.860	19.78	0.0764	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			803.16320	633.754	17.21	0.4846	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			636.06320	788.854	17.21	0.5154	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			813.53900	642.163	17.20	0.4891	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			626.43900	777.263	17.20	0.5109	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,780.56690	2,039.591	18.60	0.8068	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			257.66690	194.492	18.60	0.1932	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,930.22660	2,195.476	18.75	0.8272	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			227.32660	170.376	18.75	0.1728	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			974.06090	778.435	17.11	0.5544	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			496.96090	623.535	17.11	0.4456	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,035.39340	863.216	17.41	0.4918	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			908.59340	1,070.616	17.41	0.5082	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,030.55440	859.127	17.41	0.4902	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			913.75440	1,076.527	17.41	0.5098	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,040.24330	867.315	17.40	0.4934	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			903.44330	1,064.715	17.40	0.5066	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,339.65790	1,158.228	17.71	0.5211	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,086.95790	1,240.528	17.71	0.4789	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,334.84950	1,154.000	17.72	0.5197	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,092.14950	1,246.300	17.72	0.4803	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,330.05440	1,149.793	17.72	0.5184	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,097.35440	1,252.093	17.72	0.4816	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,205.79780	1,058.341	18.46	0.4384	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,796.29780	1,984.740	18.46	0.5616	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,202.15250	1,055.151	18.47	0.4374	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,802.65250	1,991.551	18.47	0.5626	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,198.51740	1,051.963	18.48	0.4364	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,809.01740	1,998.363	18.48	0.5636	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,441.99890	1,285.891	18.92	0.4565	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,036.29890	2,223.690	18.92	0.5435	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,438.32510	1,282.527	18.93	0.4556	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,042.62510	2,230.327	18.93	0.5444	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,434.66010	1,279.251	18.93	0.4548	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,048.96010	2,237.051	18.93	0.5452	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>4,200</b>
<b>Total £ / R</b>												<b>25,682,255.90</b>	<b>1,396</b>	<b>479,571</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12370		0.12610			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12615		0.12860			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12844		0.13097			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			650.79130	464.719	19.21	0.7436	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			40.79130	94.319	19.21	0.2564	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			120.21680	69.583	21.90	0.1906	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			510.21680	699.183	21.90	0.8094	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,613.19740	1,376.625	23.64	0.9777	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			3.19740	6.225	23.64	0.0223	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,152.00280	976.056	22.34	0.6767	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			291.70280	360.756	22.34	0.3233	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			594.48040	482.933	22.74	0.4329	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			734.18040	867.633	22.74	0.5671	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,938.08520	1,714.905	21.93	0.8781	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			77.78520	99.605	21.93	0.1219	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			832.46950	727.622	20.82	0.5002	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			735.86950	883.922	20.82	0.4998	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			491.37210	425.122	22.11	0.3309	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,394.77210	1,581.422	22.11	0.6691	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,361.02850	1,206.823	19.04	0.7080	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			264.42850	363.123	19.04	0.2920	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	30/11/2018	Foreign Exchange Future			15.89530		16.11460			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			15.93490		16.15890			0.0000	40,713,669.50	2,555	129,327
€ / R	On	18/03/2019	Foreign Exchange Future			16.25610		16.48680			0.0000	16,483,685.40	1,014	36,518
€ / R	On	14/06/2019	Foreign Exchange Future			16.55030		16.79410			0.0000	82,751.50	5	4,675
€ / R	On	14/08/2019	Foreign Exchange Future			16.77070		17.01350			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.89000		17.13320			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.20630		17.44940			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.52780		17.78130			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>57,280,106.40</b>	<b>3,574</b>	<b>179,607</b>
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			933.36250	1,147.996	20.88	0.9823	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			7.96250	3.296	20.88	0.0177	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			7.99880	4.731	21.21	0.0159	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,739.09880	1,959.831	21.21	0.9841	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			7.86310	4.653	21.25	0.0156	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,748.96310	1,969.753	21.25	0.9844	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			8.13740	4.810	21.17	0.0162	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,729.23740	1,949.910	21.17	0.9838	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,842.70410	5,066.010	37.80	0.9979	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			1.60410	0.910	37.80	0.0021	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		361.22080	455.145	15.77	0.4120	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		848.02080	711.245	15.77	0.5880	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		771.10390	643.126	15.95	0.5496	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		424.30390	527.026	15.95	0.4504	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		765.83010	638.474	15.96	0.5468	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		429.03010	532.374	15.96	0.4532	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		419.60670	521.707	15.93	0.4477	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		3,232.44170	3,447.335	21.30	0.9347	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		69.24170	53.435	21.30	0.0653	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		1,102.12950	937.734	15.25	0.6986	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		215.32950	281.635	15.25	0.3014	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		336.81220	275.547	18.00	0.2821	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,180.01220	1,349.447	18.00	0.7179	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		776.40670	647.807	15.93	0.5523	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		808.00010	701.607	16.98	0.4673	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		873.90010	1,011.307	16.98	0.5327	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		804.09790	698.150	16.99	0.4655	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		879.99790	1,017.850	16.99	0.5345	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		800.21470	694.710	17.01	0.4637	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		886.11470	1,024.410	17.01	0.5363	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		473.57210	560.781	15.81	0.3438	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,457.07210	1,301.481	15.81	0.6562	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		2,994.13160	3,194.079	20.49	0.7934	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		357.63160	314.779	20.49	0.2066	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,335.34280	1,193.346	16.08	0.6190	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		561.84280	662.646	16.08	0.3810	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		977.83310	867.101	17.09	0.4904	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		974.33310	1,106.401	17.09	0.5096	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		823.34900	733.825	17.97	0.4073	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,470.14900	1,623.825	17.97	0.5927	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		820.32400	731.134	17.98	0.4061	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,477.12400	1,631.134	17.98	0.5939	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		826.38660	736.528	17.96	0.4085	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,463.18660	1,616.528	17.96	0.5915	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,081.65460	2,257.664	19.02	0.6823	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		614.85460	547.664	19.02	0.3177	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,607.90910	1,755.956	18.03	0.5632	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		1,033.67930	938.087	18.01	0.4390	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,594.27930	1,741.787	18.01	0.5610	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		560.70380	643.179	15.95	0.3199	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,666.60450	3,864.052	20.88	0.7686	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		496.00450	450.352	20.88	0.2314	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		1,030.48500	935.166	18.02	0.4379	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,601.08500	1,748.866	18.02	0.5621	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		1,027.30910	932.256	18.03	0.4368	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,800.96790	3,568.410	15.72	0.9300	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			81.56790	92.110	15.72	0.0700	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,860.10380	1,699.479	15.95	0.6801	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,859.75150	2,013.115	18.33	0.5550	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,187.92860	1,088.063	18.34	0.4440	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,866.62860	2,020.263	18.34	0.5560	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,184.80730	1,085.220	18.35	0.4431	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,873.50730	2,027.420	18.35	0.5569	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,191.05150	1,090.915	18.33	0.4450	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>202,086</b>
<b>Total € / R</b>												<b>57,280,106.40</b>	<b>3,574</b>	<b>381,693</b>
AUS / R	On	14/12/2018	Foreign Exchange Future			10.14130		10.26840			0.0000	0.00	0	23,926
AUS / R	On	18/03/2019	Foreign Exchange Future			10.27130		10.39980			0.0000	0.00	0	324
AUS / R	On	14/06/2019	Foreign Exchange Future			10.39410		10.52740			0.0000	0.00	0	4,934
AUS / R	On	16/09/2019	Foreign Exchange Future			10.53480		10.66730			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.67090		10.80350			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			10.82120		10.95840			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>29,184</b>
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,204.24100	1,330.370	20.70	0.9904	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			2.57090	1.628	20.76	0.0093	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,214.17090	1,340.328	20.76	0.9907	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			2.50320	1.588	20.82	0.0091	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,224.10320	1,350.288	20.82	0.9909	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			2.64100	1.670	20.70	0.0096	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			342.70280	280.371	13.67	0.4761	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			292.90280	359.071	13.67	0.5239	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			337.87570	276.509	13.69	0.4712	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			298.07570	365.209	13.69	0.5288	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			333.09940	272.692	13.71	0.4664	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			303.29940	371.392	13.71	0.5336	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			757.02800	849.587	15.02	0.6755	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			271.78790	231.447	15.04	0.3219	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			764.38790	857.347	15.04	0.6781	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			277.09430	235.950	15.00	0.3271	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			749.69430	841.850	15.00	0.6729	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			274.42800	233.687	15.02	0.3245	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			609.53150	681.840	14.63	0.5373	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			512.97420	453.161	14.65	0.4601	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			615.67420	688.361	14.65	0.5399	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			520.71670	460.150	14.62	0.4654	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			603.41670	675.350	14.62	0.5346	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			516.83150	456.640	14.63	0.4627	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			705.98140	776.521	14.95	0.5220	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			615.61360	553.864	14.96	0.4757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			712.11360	782.964	14.96	0.5243	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			611.76960	550.330	14.97	0.4734	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			718.26960	789.430	14.97	0.5266	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			619.48140	557.421	14.95	0.4780	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			720.64660	655.586	15.37	0.4858	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			822.24660	894.386	15.37	0.5142	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			716.79730	652.014	15.38	0.4839	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			828.39730	900.814	15.38	0.5161	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			724.51140	659.172	15.36	0.4878	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			816.11140	887.972	15.36	0.5122	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>29,184</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.50940		10.69360			0.0000	2,101,880.00	200	700
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64940		10.83610			0.0000	12,246,810.00	1,150	250
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.77440		10.96680			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.78960		10.98230			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.93000		11.12160			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.06740		11.26050			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>14,348,690.00</b>	<b>1,350</b>	<b>1,200</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,215.08670	1,032.175	19.18	0.9848	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1,48670	2,775	19.18	0.0152	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,205.15280	1,022.240	19.08	0.9844	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1,55280	2,840	19.08	0.0156	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,225.02350	1,042.113	19.29	0.9852	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1,42350	2,713	19.29	0.0148	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			411.13110	318.302	14.80	0.4808	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			305.03110	398.902	14.80	0.5192	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			406.20140	314.447	14.82	0.4765	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			310.10140	405.047	14.82	0.5235	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			416.10450	322.201	14.77	0.4852	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			300.00450	392.801	14.77	0.5148	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			572.54510	474.129	15.10	0.5142	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			405.74510	499.729	15.10	0.4858	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			567.70570	470.066	15.12	0.5110	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			410.90570	505.666	15.12	0.4890	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			577.41890	478.225	15.08	0.5174	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			400.61890	493.825	15.08	0.4826	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			473.71940	401.863	16.39	0.3878	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			871.41940	992.263	16.39	0.6122	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			470.55720	399.193	16.41	0.3857	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			878.25720	999.593	16.41	0.6143	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			467.41260	396.541	16.42	0.3836	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			885.11260	1,006.941	16.42	0.6164	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			577.59770	503.566	16.72	0.4093	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			995.99770	1,113.566	16.72	0.5907	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			574.37890	500.786	16.73	0.4075	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,002.77890	1,120.786	16.73	0.5925	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			580.83520	506.363	16.70	0.4111	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			989.23520	1,106.363	16.70	0.5889	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			679.07830	603.501	16.92	0.4267	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,108.57830	1,226.101	16.92	0.5733	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			675.80670	600.623	16.93	0.4251	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,115.30670	1,233.223	16.93	0.5749	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			682.36640	606.394	16.90	0.4283	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,101.86640	1,218.994	16.90	0.5717	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>14,348,690.00</b>	<b>1,350</b>	<b>1,200</b>
CF CANDCOn	18/03/2019	Foreign Exchange Future		156.38000				208.47000			0.0000	0.00	0	10,000
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.05490		14.27050			0.0000	3,513,725.00	250	1,366
CHF / R	On	18/03/2019	Foreign Exchange Future			14.35360		14.57600			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.62820		14.86240			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.94320		15.17960			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.23790		15.47450			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.86310		16.12230			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>3,513,725.00</b>	<b>250</b>	<b>1,516</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,078.95380	870.105	18.22	0.9159	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			18.45380	25.205	18.22	0.0841	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,069.29260	860.609	18.15	0.9142	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			18.79260	25.709	18.15	0.0858	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,088.62200	879.613	18.30	0.9176	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			18.12200	24.713	18.30	0.0824	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			599.70560	487.957	16.72	0.4849	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			493.70560	604.357	16.72	0.5151	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			594.83530	484.111	16.74	0.4820	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			498.83530	610.511	16.74	0.5180	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			604.60580	491.831	16.70	0.4877	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			488.60580	598.231	16.70	0.5123	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			829.39450	712.186	17.38	0.5047	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			696.99450	813.986	17.38	0.4953	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			824.81910	708.314	17.39	0.5027	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			702.41910	820.114	17.39	0.4973	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			833.98710	716.073	17.36	0.5068	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			691.58710	807.873	17.36	0.4932	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			800.52710	707.407	18.80	0.4202	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,310.92710	1,454.207	18.80	0.5798	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			797.34810	704.556	18.81	0.4188	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,317.74810	1,461.356	18.81	0.5812	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			803.72540	710.277	18.79	0.4215	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,304.12540	1,447.077	18.79	0.5785	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			989.47920	891.733	19.00	0.4460	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,464.97920	1,603.833	19.00	0.5540	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			986.20860	888.756	19.01	0.4448	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,471.70860	1,610.856	19.01	0.5552	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			982.95020	885.791	19.02	0.4437	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,478.45020	1,617.891	19.02	0.5563	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,207.04070	1,097.585	19.52	0.4607	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,714.74070	1,864.485	19.52	0.5393	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,203.83340	1,094.650	19.53	0.4597	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,721.53340	1,871.550	19.53	0.5403	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,210.25840	1,100.529	19.51	0.4617	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,707.95840	1,857.429	19.51	0.5383	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>3,513,725.00</b>	<b>250</b>	<b>1,516</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01370		2.03750			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03140		2.05550			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04930		2.07440			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,304.37220	1,066.728	15.39	0.9175	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			29.37220	29.728	15.39	0.0825	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,209.58950	976.903	15.40	0.8946	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			34.58950	39.903	15.40	0.1054	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,399.98230	1,158.783	15.37	0.9365	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			24.98230	21.783	15.37	0.0635	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			932.93360	1,074.947	16.03	0.6057	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			552.92470	459.176	16.15	0.3754	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			997.92470	1,145.176	16.15	0.6246	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			624.92670	520.544	15.91	0.4139	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			869.92670	1,006.544	15.91	0.5861	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			587.93360	488.947	16.03	0.3943	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,479.54800	1,310.088	15.32	0.6394	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			535.54800	617.088	15.32	0.3606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,418.98480	1,254.415	15.38	0.6226	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			574.98480	661.415	15.38	0.3774	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,541.84100	1,367.560	15.27	0.6562	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			497.84100	574.559	15.27	0.3438	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14150		2.17130			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18560		2.21620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22690		2.25870			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27330		2.30550			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.39730		2.43270			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.44840		2.48570			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			86.00030	120.259	14.75	0.2496	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			817.47910	566.928	14.94	0.7056	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			104.47910	151.928	14.94	0.2944	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			983.29120	708.345	14.57	0.7924	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			70.29120	93.345	14.57	0.2076	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			899.00030	635.258	14.75	0.7504	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			648.10480	522.716	16.06	0.3920	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			986.10480	1,166.716	16.06	0.6080	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			612.20460	492.860	16.16	0.3745	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,050.20460	1,236.860	16.16	0.6255	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			685.86980	554.265	15.95	0.4102	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			923.86980	1,098.265	15.95	0.5898	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,640.83630	1,425.752	15.21	0.6426	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			553.83630	656.752	15.21	0.3574	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,580.63030	1,370.906	15.27	0.6269	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			593.63030	701.906	15.27	0.3731	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,705.53290	1,485.355	15.19	0.6579	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			518.53290	616.355	15.19	0.3421	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,017.26340	890.519	17.04	0.3918	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,962.26340	2,157.519	17.04	0.6082	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,082.15980	947.228	16.89	0.4115	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,827.15980	2,014.228	16.89	0.5885	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,049.21470	918.408	16.97	0.4016	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,894.21470	2,085.408	16.97	0.5984	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,475.24820	2,687.167	17.97	0.5953	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,364.02480	1,215.811	17.84	0.4201	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,337.02480	2,542.811	17.84	0.5799	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,332.74500	1,187.621	17.90	0.4124	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,405.74500	2,614.621	17.90	0.5876	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,302.24820	1,160.167	17.97	0.4047	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,728.09270	2,945.657	18.22	0.5725	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,554.14300	1,401.546	18.27	0.4208	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,797.14300	3,017.546	18.27	0.5792	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,523.86770	1,374.072	18.33	0.4142	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,866.86770	3,090.072	18.33	0.5858	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,585.09270	1,429.657	18.22	0.4275	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.78380		1.80860			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.80820		1.83350			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82960		1.85610			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,488.12240	2,241.056	22.77	0.9912	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			2.12240	3.056	22.77	0.0088	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,388.73950	2,141.904	22.52	0.9889	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			2.73950	3.904	22.52	0.0111	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,289.52270	2,042.973	22.26	0.9861	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			3.52270	4.973	22.26	0.0139	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			942.16800	797.545	17.30	0.5605	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			507.16800	615.545	17.30	0.4395	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			890.41100	750.928	17.41	0.5380	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			555.41100	668.928	17.41	0.4620	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			996.33710	846.511	17.19	0.5832	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			461.33710	564.511	17.19	0.4168	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,474.53590	1,303.008	17.03	0.6434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			513.53590	607.008	17.03	0.3566	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,417.02690	1,250.336	17.14	0.6263	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			556.02690	654.336	17.14	0.3737	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,533.96060	1,357.600	16.92	0.6607	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			472.96060	561.600	16.92	0.3393	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.13580		0.13760			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13580		0.13680			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13530		0.13610			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.63980		1.65940			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.66560		1.68560			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68960		1.71020			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.55290		9.66180			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.67480		9.78560			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.79050		9.90460			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.92230		10.03590			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.41190		10.53600			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.55600		10.68350			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			735.76900	628.356	15.20	0.9630	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			3.96900	5.456	15.20	0.0370	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			725.87780	618.534	15.08	0.9617	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			4.07780	5.635	15.08	0.0383	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			745.66390	638.184	15.31	0.9643	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			3.86390	5.284	15.31	0.0357	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			439.67910	368.430	13.39	0.5936	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			184.07910	223.630	13.39	0.4064	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			433.74610	363.013	13.40	0.5882	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			188.14610	228.213	13.40	0.4118	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			445.66700	373.902	13.38	0.5990	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			180.06700	219.102	13.38	0.4010	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			413.04280	358.288	14.26	0.4723	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			428.44280	487.788	14.26	0.5277	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			408.93130	354.601	14.28	0.4686	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			434.33130	494.101	14.28	0.5314	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			417.19540	362.010	14.24	0.4759	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			422.59540	481.510	14.24	0.5241	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			625.30460	561.054	14.55	0.5514	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			429.40460	478.754	14.55	0.4486	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			620.44730	556.504	14.57	0.5483	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			434.54730	484.204	14.57	0.4517	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			615.62220	551.988	14.58	0.5453	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			439.72220	489.688	14.58	0.4547	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			762.64050	694.701	15.57	0.5467	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			576.64050	632.801	15.57	0.4533	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			758.10660	690.467	15.58	0.5443	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			582.10660	638.567	15.58	0.4557	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			767.19970	698.956	15.56	0.5491	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			571.19970	627.056	15.56	0.4509	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			864.85390	795.839	16.14	0.5442	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			701.35390	759.839	16.14	0.4558	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			860.44540	791.703	16.15	0.5422	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			706.94540	765.703	16.15	0.4578	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			869.27920	800.001	16.13	0.5462	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			695.77920	754.001	16.13	0.4538	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/12/2018 Foreign Exchange Future			1.31790		1.33030			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.32470		1.33750			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.33000		1.34550			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			703.00000	579.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			603.00000	479.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			803.00000	679.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			25.00000	153.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			125.00000	253.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			75.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			0.00000	53.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			255.00000	100.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			155.00000	0.000		0.5000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.5000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			355.00000	200.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 14/12/2018 Foreign Exchange Future			1.27960		1.28470			0.0000	0.00	0	250
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO € On 14/12/2018 Foreign Exchange Future			1.14150		1.14190			0.0000	0.00	0	50
QUANTO € On 18/03/2019 Foreign Exchange Future			1.15140		1.15200			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.16030		1.16100			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>50</b>
R / ¥EN On 14/12/2018 Foreign Exchange Future			8.08380	0.12322	7.93020			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Call		0.12322	2,231.70820	3,331.855	21.31	0.7412	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12322	1,129.70820	693.855	21.31	0.2588	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12322	2,168.37970	3,256.553	21.26	0.7338	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12322	1,166.37970	718.553	21.26	0.2662	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12322	2,295.93620	3,407.865	21.36	0.7484	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12322	1,093.93620	669.864	21.36	0.2516	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Future			10.17240		10.30590			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.31110		10.44820			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.44400		10.58750			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			940.30430	807.090	17.24	0.9726	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			4.40430	4.690	17.24	0.0274	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			930.42010	797.204	17.12	0.9718	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			4.52010	4.804	17.12	0.0282	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			950.19200	816.979	17.36	0.9733	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			4.29200	4.579	17.36	0.0267	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			412.01550	338.648	15.14	0.5041	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			303.81550	367.548	15.14	0.4959	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			407.05270	334.509	15.16	0.4996	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			308.85270	373.409	15.16	0.5004	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			417.02210	342.832	15.11	0.5085	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			298.82210	361.732	15.11	0.4915	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			806.45220	705.756	14.71	0.6733	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			218.95220	261.757	14.71	0.3267	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			799.75070	699.855	14.73	0.6700	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			222.25070	265.855	14.73	0.3300	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			813.18680	711.698	14.70	0.6767	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			215.68680	257.698	14.70	0.3233	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.58530		2.58830			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48150		2.48360			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.39000		2.38630			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			2.21400	1.839	28.16	0.0270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			383.91400	386.539	28.16	0.9730	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			2.09970	1.747	28.49	0.0256	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			393.79970	396.447	28.49	0.9744	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			2.33720	1.938	27.83	0.0286	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			374.03720	376.638	27.83	0.9714	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			43.53750	42.341	21.77	0.2473	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			279.93750	280.841	21.77	0.7527	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			41.70930	40.548	21.83	0.2387	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			288.10930	289.048	21.83	0.7613	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			39.95490	38.828	21.89	0.2304	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			296.35490	297.328	21.89	0.7696	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.10590	4.040	25.34	0.0251	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,147.80590	1,144.040	25.34	0.9749	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.94900	3.885	25.34	0.0242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,157.64900	1,153.885	25.34	0.9758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.26870	4.201	25.34	0.0260	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,137.96870	1,134.201	25.34	0.9740	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>969 570 603.30</b>	<b>68,757</b>	<b>1,715,752</b>
<b>Total Options</b>												<b>10 325 613.60</b>	<b>36,000</b>	<b>9,089,899</b>
<b>Grand Total:</b>												<b>979,896,216.90</b>	<b>104,757</b>	<b>10,805,651</b>